



Backtest #56655 · RDN · EVO_GG1RSISNIP_v273

ROI	Sharpe	Win Rate	Max Drawdown
-5.59%	-0.31	0.0%	-14.78%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v273 strategy on RDN failed catastrophically, registering a zero win rate and a negative Sharpe ratio across only three trades. With such a negligible sample size, the statistical noise completely obscures any potential signal, rendering the -5.59% drawdown meaningless as a measure of systemic risk. The capital eroded to \$9,440.84 suggests the entry logic is misaligned with current volatility regimes. We must discard this parameter set immediately and run a robust walk-forward analysis to validate signal stability before live deployment.

ADDITIONAL METRICS

CAGR	-5.59%
Sortino Ratio	-0.25
Turnover	5.88x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$9440.84